

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

-----X
In re : Chapter 11 Case No.
LEHMAN BROTHERS HOLDINGS INC., *et al.*, : 08-13555 (JMP)
Debtors. : (Jointly Administered)
-----X

NOTICE OF PARTIAL TRANSFER OF CLAIM
PURSUANT TO FRBP RULE 3001(e)(2)

1. TO: Farglory Life Insurance Co Ltd ("Transferor")
18 FL., NO 200 Keelung Rd., SEC.1
Taipei
Taiwan, 110
2. Please take notice that the transfer of [a portion of] your claim against LEHMAN BROTHERS HOLDINGS INC., et al, Case No. 08-13555 (JMP) arising from and relating to Proof of Claim No. 62783 (attached as Exhibit A hereto), has been transferred to:

Barclays Bank PLC ("Transferee")
745 Seventh Avenue
New York, NY 10019
Telephone: (212) 412-2865
Email: daniel.crowley@barclayscapital.com
daniel.miranda@barclayscapital.com

An executed "Evidence of Transfer of Claim" is attached as Exhibit B hereto. All distributions and notices regarding the transferred portion of the claim should be sent to the Transferee as provided in Exhibit C hereto.

3. No action is required if you do not object to the transfer of your claim. However, **IF YOU OBJECT TO THE TRANSFER OF YOUR CLAIM, WITHIN 20 DAYS OF THE DATE OF THIS NOTICE, YOU MUST:**

-- **FILE A WRITTEN OBJECTION TO THE TRANSFER** with:

United States Bankruptcy Court
Southern District of New York
Attn: Clerk of Court
Alexander Hamilton Custom House
One Bowling Green
New York, NY 10004-1408

-- **SEND A COPY OF YOUR OBJECTION TO THE TRANSFEREE**

-- Refer to **INTERNAL CONTROL NO.** _____ in your objection and any further correspondence related to this transfer.

4. If you file an objection, a hearing will be scheduled. **IF YOUR OBJECTION IS NOT TIMELY FILED, THE TRANSFEREE WILL BE SUBSTITUTED FOR THE TRANSFEROR ON OUR RECORDS AS A CLAIMANT IN THIS PROCEEDING.**

CLERK

FOR CLERK'S OFFICE USE ONLY:

This notice was mailed to the first named party, by first class mail, postage prepaid on _____, 2009.

INTERNAL CONTROL NO. _____

Copy: (check) Claims Agent__ Transferee__ Debtors' Attorney__

Deputy Clerk

EXHIBIT A

[Proof of Claim]

United States Bankruptcy Court/Southern District of New York

Lehman Brothers Holdings Claims Processing Center
c/o Epiq Bankruptcy Solutions, LLC
FDR Station, P.O. Box 5076
New York, NY 10150-5076

**LEHMAN SECURITIES PROGRAMS
PROOF OF CLAIM**

In Re:
Lehman Brothers Holdings Inc., et al.,
Debtors.

Chapter 11
Case No. 08-13555 (JMP)
(Jointly Administered)

Filed: USBC - Southern District of New York
Lehman Brothers Holdings Inc., Et Al.
08-13555 (JMP) 0000062783

Note: This form may not be used to file claims other than those based on Lehman Programs Securities as listed on <http://www.lehman-docket.com> as of July 17, 2009



Name and address of Creditor: (and name and address where notices should be sent if different from Creditor) Lehman Brothers International (Europe) (in administration)
25 Bank Street
London
E14 5LE
United Kingdom
Attn: Steven Anthony Pearson
See attached for additional contact information

☐ Check this box to indicate that this claim amends a previously filed claim.

Court Claim Number: _____
(if known)

Filed on: _____

Telephone number: see attached Email Address: see attached

Name and address where payment should be sent (if different from above)

☐ Check this box if you are aware that anyone else has filed a proof of claim relating to your claim. Attach copy of statement giving particulars.

Telephone number: _____ Email Address: _____

1. Provide the total amount of your claim based on Lehman Programs Securities. Your claim amount must be the amount owed under your Lehman Programs Securities as of September 15, 2008, whether you owned the Lehman Programs Securities on September 15, 2008 or acquired them thereafter, and whether such claim matured or became fixed or liquidated before or after September 15, 2008. The claim amount must be stated in United States dollars, using the exchange rate as applicable on September 15, 2008. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the claim amounts for each Lehman Programs Security to which this claim relates.

Amount of Claim: \$ see attached (Required)

☒ Check this box if the amount of claim includes interest or other charges in addition to the principal amount due on the Lehman Programs Securities.

2. Provide the International Securities Identification Number (ISIN) for each Lehman Programs Security to which this claim relates. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the ISINs for the Lehman Programs Securities to which this claim relates.

International Securities Identification Number (ISIN): see attached (Required)

3. Provide the Clearstream Bank Blocking Number, a Euroclear Bank Electronic Reference Number, or other depository blocking reference number, as appropriate (each, a "Blocking Number") for each Lehman Programs Security for which you are filing a claim. You must acquire a Blocking Number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the Blocking Numbers for each Lehman Programs Security to which this claim relates.

Clearstream Bank Blocking Number, Euroclear Bank Electronic Instruction Reference Number and or other depository blocking reference number: see attached

(Required)

4. Provide the Clearstream Bank, Euroclear Bank or other depository participant account number related to your Lehman Programs Securities for which you are filing this claim. You must acquire the relevant Clearstream Bank, Euroclear Bank or other depository participant account number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). Beneficial holders should not provide their personal account numbers.

Accountholders Euroclear Bank, Clearstream Bank or Other Depository Participant Account Number: 97816 EUROCLEAR

(Required)

5. Consent to Euroclear Bank, Clearstream Bank or Other Depository: By filing this claim, you consent to, and are deemed to have authorized, Euroclear Bank, Clearstream Bank or other depository to disclose your identity and holdings of Lehman Programs Securities to the Debtors for the purpose of reconciling claims and distributions.

FOR COURT USE ONLY

FILED / RECEIVED

NOV 02 2009

EPIQ BANKRUPTCY SOLUTIONS, LLC

Date:
10/29/09

Signature: The person filing this claim must sign it. Sign and print name and title, if any, of the creditor or other person authorized to file this claim and state address and telephone number if different from the notice address above. Attach copy of power of attorney, if any. M J G J S
Administrator (acting as agent and without personal liability)

Penalty for presenting fraudulent claim: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 and 3571

MICHAEL JOHN ANDREW JERVIS
Administrator (acting as agent and without personal liability)

**ATTACHMENT TO LEHMAN PROGRAMS SECURITIES CLAIM
OF LEHMAN BROTHERS INTERNATIONAL (EUROPE) (IN ADMINISTRATION)**

1. Lehman Brothers International (Europe) (in administration) (including all of its international branches, "**LBIE**"), acting through one of Steven Anthony Pearson, Michael John Andrew Jervis, Dan Yoram Schwarzmann or Anthony Victor Lomas (together, the "**Administrators**" and each an "**Administrator**") as agents for LBIE and without personal liability, hereby files this Lehman Programs Securities (as defined in the Bar Date Order dated July 2, 2009, "**LPS**") omnibus claim (the "**LPS Omnibus Claim**") against Lehman Brothers Holdings Inc. ("**LBHI**" and, together with its direct and indirect subsidiaries, the "**Lehman Group**"), case number 08-13555 (JMP) (the "**Bankruptcy Proceeding**") in the United States Bankruptcy Court for the Southern District of New York (the "**Bankruptcy Court**"). LBIE files this LPS Omnibus Claim in connection with the LPS bar date for the purpose of preserving the rights of its clients (which term, for the avoidance of doubt, means in this LPS Omnibus Claim, LBIE's own clients and the clients of LBIE's affiliates) on whose behalf this LPS Omnibus Claim is made under title 11 of the United States Code (the "**Bankruptcy Code**"). This LPS Omnibus Claim, including, without limitation, each of the values identified herein and in any supporting workpapers attached hereto, has been calculated to the best of the Administrators' knowledge in reliance on LBIE's books and records as of the date of this filing and as qualified in every respect as set forth in greater detail herein. LBIE reserves the right to supplement, amend or correct the claim population and each claim value or value placeholder reported in this LPS Omnibus Claim.

I. BACKGROUND

2. LBIE (an unlimited company incorporated in England and Wales with registered number 02538254) was the principal trading company of the Lehman Group in Europe. LBIE's business involved the global provision of a wide range of financial services and products, including trading and broking, equity and fixed income instruments and financial derivatives on behalf of its clients and itself. LBHI was the parent holding company in the United States of the Lehman Group, which provided a wide array of financial services in equity and fixed income sales, trading and research, investment banking, asset management, private investment management and private equity. LBHI and LBIE functioned as part of an integrated, international financial group whose businesses were closely intertwined.

3. On September 15, 2008, LBIE was placed into administration by order of the High Court of England and Wales (the "**Administration Date**"). On the same date, LBHI filed for bankruptcy protection in the Bankruptcy Court pursuant to chapter 11 of the Bankruptcy Code (the "**Filing Date**").

II. DESCRIPTION OF LPS OMNIBUS CLAIM

4. LBIE asserts and reserves the rights of its clients, whose holdings are identified in the supporting workpapers attached hereto, under the Bankruptcy Code, and other applicable law, with respect to their claims, whether or not such clients have independently filed a claim on their own behalf in the Bankruptcy Proceeding. LBIE has identified the LPS holdings reflected in the attached schedule (the "**LPS Holdings**") by comparing its own books and records against the LPS list dated July 17, 2009 (as amended on September 23, 2009) provided by LBHI on its website (the "**LPS List**"). LBIE has custody of the LPS Holdings, each of which are guaranteed by LBHI. LBIE holds the LPS Holdings for its clients and/or for clients of its affiliates. LBIE estimates that the aggregate amount owing by LBHI to LBIE's clients in connection with Account Number 97816 at EUROCLEAR, subject in

all respects to the reservation of rights and the further discussion as set forth herein, is not less than USD 2,084,741,055 (the "**Valuation**") as displayed in the schedule attached hereto.

5. With respect to bonds, the Valuation has been calculated as the nominal position multiplied by a factor of one multiplied by accrued interest where applicable and then converted to a USD equivalent using the appropriate exchange rate from Lehman Group systems as at September 15, 2008. Where applicable and/or where possible, the accrued interest has been calculated from the last coupon payment date to September 15, 2008, but due to limited access to the requisite Lehman Group systems post-September 15, 2008, such calculations have been based on alternative sources of information, which are still in the process of being validated.

III. RESERVATION OF RIGHTS

6. The relationship between LBIE and other members of the Lehman Group, including LBHI, was extremely complex. The relationship became more complex upon and after the Administration Date because, among other reasons, the regular maintenance and functioning of the IT systems and resources on which LBIE relied to monitor and record its security and custody positions effectively ceased on the Administration Date. Further, due to the global separation of the Lehman Group since September 15, 2008, there are differences between the internal data platforms and IT systems that various members of the Lehman Group, including LBHI, may continue to use versus the IT systems and resources that LBIE may continue to use. These practical complexities, together with difficulties surrounding the evaluation and interpretation of the underlying contractual documentation and electronic records of the LPS Omnibus Claim, require substantial resources and expertise to analyze and overcome. This lack of access to full books and records, all systems, and requisite personnel impacts LBIE and other members of the Lehman Group alike.

7. This LPS Omnibus Claim is necessarily being filed in reliance on the Administrators' best understanding of LBIE's books and records as of the date of this filing. The Administrators have only had access to LBIE's books and records since the Administration Date. LBIE reserves all rights to update, revise and supplement the data supporting this LPS Omnibus Claim, including with respect to, but not limited to, the valuation of securities as described herein, as LBIE continues to reconcile its books and records with LBHI and other members of the Lehman Group as applicable. LBIE's clients do not waive any right to amounts due for the LPS Omnibus Claim asserted herein by not stating a specific amount due for any such claims at this time.

8. This LPS Omnibus Claim has been made for and on behalf of LBIE's clients. To the extent that new or better information becomes available which indicates that one, some or all of the LPS Holdings are in fact held by LBIE for itself, LBIE reserves all of its rights with respect to such LPS Holdings, and will amend the relevant LPS Claim(s) filed by LBIE and/or this LPS Omnibus Claim accordingly.

9. Valuations have been performed using the best data reasonably available in the period before the Bar Date. Valuations are subject to change should more or better data become available with respect to the following non-exhaustive list of valuation components: (i) despite best efforts to ascertain the complete set of depot settlement data with respect to failed and pending trades, such data is unavailable to LBIE as certain of such data is in the control of other custodians, some of which may confront the same systems and personnel problems that LBIE currently faces; (ii) corporate actions and events and coupons payable data prior to September 15, 2008 are not included due to the need to correct underlying system data before calculating their impact; (iii) LBIE's access to and visibility of information pertaining to the movement of securities post-September 12, 2008 has been

substantially hindered if not terminated completely; (iv) certain pricing factors, including but not limited to inflation indices and multi-currency bonds; (v) with respect to warrant securities that were difficult to value, LBIE has not yet ascribed a value to each such warrant security for the purpose of estimating the amount of the claim in relation thereto; (vi) with respect to securities that have embedded derivatives that effect the principal payout, LBIE is not currently able to compute the impact of the default of the issuer of the security given the complexity and burdensome nature of such exercise; and (vii) other variables.

10. Moreover, except as otherwise noted herein or in the exhibits hereto, the securities positions reflect depot positions per LBIE's records as of September 12, 2008. LBIE explicitly reserves its right to supplement, amend or revise the LPS Omnibus Claim to reflect valuations as more information becomes available.

11. Populations of LPS have been reflected in the attached schedule using the best data reasonably available in the period before the Bar Date. Populations are subject to change should more or better data become available with respect to the following non-exhaustive list of factors affecting populations: (i) certain custodian information about transactions is unavailable to LBIE as well as other members of the Lehman Group; (ii) the process of reconciliation with LBHI, other members of the Lehman Group, other custodians, street-side counterparties, and clients is still ongoing and may result in additions to or decreases from the populations of LPS, which may include certain positions about which LBIE has received queries from certain affiliates, but with respect to which no reconciliation has yet been completed; (iii) trades were mis-booked during the pre-administration period and can only be identified and rectified after intensive manual investigation; and (iv) other factors.

12. LBHI is the guarantor of all LPS, and it is LBHI's books and records that would reflect any and all offerings of foreign Lehman paper that should have been included in the LPS List. LBIE is not in a position to ensure that the LPS List is complete. While LBIE reviewed its books and records for any LPS-qualifying securities that it purchased or holds, and made additions to the LPS List before it was finalized by LBHI, as discussed throughout this LPS Omnibus Claim, LBIE's access to all systems and records is limited. Accordingly, LBIE reserves all rights of its clients to, among other things, supplement this LPS Omnibus Claim should new LPS-qualifying securities not included in the LPS List be discovered after the date of this filing.

13. The claims not denominated in USD have been converted to USD for the purpose of this submission. In general, LBIE has relied on exchange rates taken from Lehman Group systems as at September 15, 2008. Ultimately, LBIE reserves its clients' rights as to the appropriate foreign exchange rates upon which to base any of its clients' claims.

14. LBIE hereby asserts on behalf of its clients a claim for interest and other costs including but not limited to attorneys' fees and/or other professional fees on the constituent parts of the LPS Omnibus Claim where appropriate and expressly reserves the right to amend the LPS Omnibus Claim accordingly.

15. As per the Bar Date Order dated July 2, 2009, LBIE has not attached any documentation supporting the LPS Omnibus Claim other than the attached schedule. LBIE will use its reasonable efforts to make relevant contracts, agreements and other information pertinent to the LPS Omnibus Claim available upon reasonable request by LBHI in a manner and time to be agreed by the parties.

16. To the extent that any portion of the LPS Omnibus Claim is entitled to administrative priority status under section 507 of the Bankruptcy Code, LBIE claims such priority status to the maximum amount allowed by law on behalf of its clients. The filing of this LPS Omnibus Claim shall in no way be deemed a waiver of LBIE's right to assert on behalf of its clients that any or all of the amounts owed to LBIE's clients by LBHI are entitled to administrative priority status.

17. LBIE's clients reserve the right to assert any basis for recovery of cash, securities or other assets from LBHI under any legal or equitable theory including, without limitation, indemnification, breach of fiduciary duty, unjust enrichment, conversion, constructive trust, return of property otherwise not properly within LBHI's bankruptcy estate, treatment in accordance with the regulations of the Financial Services Authority or other potentially applicable US or non-US laws and regulation or other priority treatment with respect to each of the claims asserted herein.

18. LBIE does not waive any right or rights of action that LBIE's clients have or may have against LBHI's estate or any other entity. LBIE reserves any and all rights its clients have or may have with respect to any other agreements that may exist between LBIE's clients and LBHI, including without limitation, any rights of setoff, recoupment or netting. Nothing herein shall be deemed a waiver by LBIE's clients of any of their rights and remedies in connection with such agreements.

19. By filing this LPS Omnibus Claim, LBIE does not submit itself or its clients to the jurisdiction of the Bankruptcy Court or any other U.S. court or tribunal for any purpose other than with respect to this LPS Omnibus Claim. Where U.S. jurisdiction does exist with respect to this LPS Omnibus Claim, LBIE does not waive or release its rights to, on behalf of its clients, (i) withdraw the reference or (ii) a jury trial with respect to the subject matter of this LPS Omnibus Claim, any objection thereto or other proceeding that may be commenced in this case against or otherwise involving LBIE. By filing this LPS Omnibus Claim, neither LBIE nor its clients waive any of their rights and remedies against any other person or entity who may be liable for all or part of the claims set forth herein, whether another affiliate of LBHI, or an assignee, separate guarantor or otherwise. LBIE and its clients reserve all rights to assert (i) any claim, defense, offset or other right against any party, including but not limited to LBHI or any of its affiliated debtors or non-debtors, in a foreign jurisdiction, including but not limited to claims based on U.S. and U.K. or other foreign law, and (ii) any claims, defenses, offsets or other rights available to them under U.S. or any other jurisdiction's law in the event LBHI asserts counterclaims or affirmative claims against LBIE or its clients in the Bankruptcy Court. Furthermore, LBIE asserts that any counterclaim or affirmative claim by LBHI against LBIE or its clients must be asserted in its applicable foreign proceeding, whether in the U.K. or in another foreign jurisdiction, and LBIE and its clients reserve the right to assert therein any claim, defense, offset or other right that may be asserted in such U.K. or other foreign proceeding. LBIE and its clients further reserve all rights to assert that, under principles of equity or comity or otherwise, a court other than the Bankruptcy Court would be the appropriate forum in which to hear and decide any matter in connection with this LPS Omnibus Claim.

20. This LPS Omnibus Claim is not intended to be and shall not be construed as (a) an election of remedies; (b) a waiver of any defaults; or (c) a waiver or limitation of any rights, remedies, claims or interests of LBIE and/or LBIE's clients.

21. LBIE reserves the right to replace, amend or supplement this LPS Omnibus Claim at any time and in any respect, including, without limitation, for the purpose of (a) setting forth or changing the basis of the claims described herein and (b) providing further description or evidence of such claims.

In the event that any order of the Bankruptcy Court is entered into which effects: (i) a recharacterization or subordination of claims, including without limitation, this LPS Omnibus Claim; (ii) substantive consolidation of some or all of the LBHI affiliated debtors with any of their affiliates; or (iii) any other similar remedy, the rights of LBIE to file additional proofs of claim or amended proofs of claim against LBHI or any of its affiliates on behalf of LBIE's clients is specifically reserved. This LPS Omnibus Claim is submitted without prejudice to any of LBIE's rights or those of its clients in all respects.

22. The Administrators have signed this LPS Omnibus Claim as agents for and on behalf of LBIE and neither they, their firm, partners, employees, agents, advisers or representatives shall incur any personal liability whatsoever in respect of, or in relation to, this LPS Omnibus Claim. The exclusion of liability set out in this paragraph shall arise and continue notwithstanding the termination of the agency of the Administrators and shall operate as a waiver of any claims in tort as well as under the laws of contract.

IV. NOTICES

23. Notices regarding this LPS Omnibus Claim should be sent to

Lehman Brothers International (Europe) (in administration)
25 Bank Street
London
E14 5LE
United Kingdom
Attn: Steven Anthony Pearson as Joint Administrator of Lehman Brothers International (Europe)

and

PricewaterhouseCoopers LLP
Plumtree Court
London
EC4A 4HT
United Kingdom
Attn: Steven Anthony Pearson

with a copy to:

Linklaters LLP
1345 Avenue of the Americas
New York, NY 10105
Attn: Titia Holtz
Kiah Beverly-Graham
Phone: (212) 903-9000

Lehman Paper held in account 97816 EUROCLEAR

International Securities Identification Number (ISIN)	Blocking Reference	Depository Account Number	Instrument type	Position	Currency	Valuation - Underlying Currency Amount	FX Rate at 15/03/2008	Valuation - USD Equivalent	Includes Coupon Interest Accrual
X50300072103	6045626	97816 ZCB	97816 Floating	5,000,000	USD	5,000,000	1.0000	5,000,000	
X50370983732	6045629	97816 Floating	97816 Floating	120,000,000	JPY	122,026,667	0.0065	1,136,463	Yes
X50374465664	6045629	97816 ZCB	97816 ZCB	5,000,000	USD	5,000,000	1.0000	5,000,000	
X50375597513	6045627	97816 ZCB	97816 ZCB	100,000,000	USD	100,000,000	1.0000	100,000,000	
X50374734460	6045628	97816 Floating	97816 Floating	200,000,000	JPY	200,000,000	0.0065	1,698,704	
X50373182598	6045622	97816 ZCB	97816 ZCB	500,000,000	JPY	500,000,000	0.0065	4,746,760	
X50366334700	6045623	97816 Floating	97816 Floating	100,000,000	JPY	100,000,000	0.0065	849,352	
X50366625092	6045617	97816 Floating	97816 Floating	70,000,000	JPY	70,000,000	0.0065	664,546	
X50368739495	6045620	97816 Fixed	97816 Fixed	1,000,000,000	JPY	1,000,000,000	0.0065	9,493,521	
X50368696444	6045624	97816 Floating	97816 Floating	8,727,000	USD	8,736,697	1.0000	8,736,697	Yes
X5036816	6045618	97816 Floating	97816 Floating	100,000,000	JPY	100,000,000	0.0065	949,352	
X50368069090	6045616	97816 ZCB	97816 ZCB	7,000,000	NZD	7,000,000	0.6571	4,599,700	
X50367930562	6045612	97816 ZCB	97816 ZCB	7,000,000	NZD	7,000,000	0.6571	4,599,700	
X50367844871	6045609	97816 ZCB	97816 ZCB	7,000,000	NZD	7,000,000	0.6571	4,599,700	
X50367844864	6045614	97816 ZCB	97816 ZCB	7,000,000	NZD	7,000,000	0.6571	4,599,700	
X50367282059	6045613	97816 Floating	97816 Floating	10,000,000	USD	10,000,000	1.0000	10,000,000	
X50367279931	6045615	97816 Floating	97816 Floating	10,000,000	USD	10,000,000	1.0000	10,000,000	
X50367279774	6045611	97816 Floating	97816 Floating	10,000,000	USD	10,000,000	1.0000	10,000,000	
X50366374634	6045610	97816 Floating	97816 Floating	10,000,000	USD	10,000,000	1.0000	10,000,000	
X50366374634	6045604	97816 Floating	97816 Floating	230,000,000	JPY	230,000,000	0.0065	2,183,510	
X50366126224	6045603	97816 ZCB	97816 ZCB	200,000,000	JPY	200,000,000	0.0065	1,698,704	
X50366126224	6045606	97816 ZCB	97816 ZCB	7,000,000	AUD	7,000,000	0.8063	5,643,750	
X5036607	6045607	97816 ZCB	97816 ZCB	7,000,000	AUD	7,000,000	0.8063	5,643,750	
X50365916179	6045601	97816 ZCB	97816 ZCB	7,000,000	AUD	7,000,000	0.8063	5,643,750	
X50365916874	6045608	97816 ZCB	97816 ZCB	7,000,000	NZD	7,000,000	0.6571	4,599,700	
X50365872968	6045605	97816 ZCB	97816 ZCB	8,000,000	AUD	8,000,000	0.8063	6,450,000	
X50365870350	6045798	97816 ZCB	97816 ZCB	7,000,000	AUD	7,000,000	0.8063	5,643,750	
X50365822781	6045799	97816 ZCB	97816 ZCB	7,000,000	NZD	7,000,000	0.6571	4,599,700	
X50364965667	6045796	97816 ZCB	97816 ZCB	200,000,000	JPY	200,000,000	0.0065	1,698,704	
X50364965667	6045797	97816 ZCB	97816 ZCB	7,000,000	AUD	7,000,000	0.8063	5,643,750	
X503646462550	6045800	97816 Floating	97816 Floating	100,000,000	JPY	100,000,000	0.0065	949,352	
X50364263227	6045790	97816 ZCB	97816 ZCB	7,000,000	AUD	7,000,000	0.8063	5,643,750	
X50364016340	6045792	97816 ZCB	97816 ZCB	7,000,000	AUD	7,000,000	0.8063	5,643,750	
X50363707695	6045794	97816 Floating	97816 Floating	7,000,000	AUD	7,000,000	0.8063	5,643,750	
X50362666078	6045795	97816 Floating	97816 Floating	100,000,000	JPY	100,000,000	0.0065	949,352	
X50362376435	6045791	97816 Floating	97816 Floating	160,000,000	JPY	160,000,000	0.0065	1,603,769	
X50361107874	6045789	97816 ZCB	97816 ZCB	200,000,000	JPY	200,000,000	0.0065	1,698,704	
X50360870468	6045784	97816 Fixed	97816 Fixed	7,000,000	NZD	7,000,000	0.6571	4,599,700	
X50360670396	6045782	97816 Floating	97816 Floating	7,000,000	AUD	7,000,000	0.8063	5,643,750	
X50360775141	6045783	97816 Floating	97816 Floating	120,000,000	JPY	120,000,000	0.0065	1,136,222	
X50359585759	6045785	97816 ZCB	97816 ZCB	7,000,000	AUD	7,000,000	0.8063	5,643,750	
X503595351938	6045778	97816 Fixed	97816 Fixed	7,000,000	NZD	7,000,000	0.6571	4,599,700	
X50359279998	6045779	97816 Floating	97816 Floating	5,000,000	AUD	5,000,000	0.8063	4,031,250	
X50358426244	6045780	97816 Floating	97816 Floating	7,000,000	AUD	7,000,000	0.8063	5,643,750	
X50368118199	6045773	97816 Floating	97816 Floating	100,000,000	JPY	113,902,860	0.0065	1,061,339	Yes
X50367770500	6045770	97816 Floating	97816 Floating	7,000,000	USD	7,000,000	0.6571	4,599,700	
X503656911710	6045772	97816 Floating	97816 Floating	5,000,000	USD	5,000,000	1.0000	5,000,000	
X50354608290	6045771	97816 Fixed	97816 Fixed	80,000,000	JPY	7,000,000	0.0063	5,643,750	
X50354483140	6045774	97816 ZCB	97816 ZCB	60,000,000	JPY	60,000,000	0.0065	854,417	
X50354483028	6045775	97816 Floating	97816 Floating	100,000,000	JPY	100,000,000	0.0065	949,352	
X50354259054	6045777	97816 Floating	97816 Floating	350,000,000	JPY	350,000,000	0.0065	3,322,732	
X50353875106	6045765	97816 Floating	97816 Floating	440,000,000	JPY	440,000,000	0.0065	4,177,149	
X50353496790	6045766	97816 Floating	97816 Floating	3,000,000	USD	3,027,850	1.0000	3,027,850	Yes
X50353344823	6045767	97816 Floating	97816 Floating	120,000,000	JPY	120,000,000	0.0065	1,136,222	
X50352912371	6045769	97816 Floating	97816 Floating	150,000,000	JPY	150,000,000	0.0065	949,352	
X50352601701	6045766	97816 ZCB	97816 ZCB	1,000,000	USD	1,000,000	0.0065	1,424,028	
X50352601610	6045784	97816 Floating	97816 Floating	100,000,000	JPY	100,000,000	1.0000	1,000,000	
X50352601024	6045782	97816 Floating	97816 Floating	100,000,000	JPY	100,000,000	0.0065	949,352	
X50351083779	6045783	97816 Floating	97816 Floating	100,000,000	JPY	100,000,000	0.0065	949,352	
X50351859094	6045757	97816 Floating	97816 Floating	7,000,000	AUD	7,000,000	0.8063	5,643,750	

International Securities Identification Number (ISIN)	Blocking Reference	Depository Account Number	Instrument type	Position	Currency	Valuation - Underlying Currency Amount	FX Rate at 15/09/2008	Valuation - USD Equivalent	Includes Coupon Interest Accrual
XSO351450264	6045760	6045760	07816 Floating	400,000,000 JPY	400,000,000	0.0095	3,197,408	-	-
XSO351450264	6045760	6045760	07816 Fixed	7,000,000 NZD	7,000,000	0.0371	4,599,700	-	-
XSO351359103	6045756	6045756	07816 Floating	7,000,000 AUD	7,000,000	0.0063	5,643,750	-	-
XSO350993904	6045755	6045755	07816 Floating	7,000,000 AUD	7,000,000	0.0063	5,643,750	-	-
XSO350117064	6045758	6045758	07816 Floating	7,000,000 NZD	7,000,000	0.0371	4,599,700	-	-
XSO350119826	6045753	6045753	07816 ZCB	290,000,000 JPY	290,000,000	0.0063	5,643,750	-	-
XSO346757268	6045752	6045752	07816 Floating	400,000,000 JPY	400,000,000	0.0066	2,753,121	-	-
XSO344426115	6045751	6045751	07816 Floating	400,000,000 JPY	400,000,000	0.0066	3,797,408	-	-
XSO346153931	6045754	6045754	07816 Fixed	50,000,000 AUD	50,000,000	0.0063	5,643,750	-	-
XSO346153931	6045748	6045748	07816 Floating	50,000,000 JPY	50,000,000	0.0066	474,678	-	-
XSO347094787	6045750	6045750	07816 Fixed	270,000,000 USD	270,000,000	1.0000	10,055,278	-	Yes
XSO346500816	6045748	6045748	07816 Floating	7,000,000 AUD	7,000,000	0.0065	2,583,251	-	-
XSO3461224934	6045747	6045747	07816 Fixed	7,000,000 AUD	7,000,000	0.0063	5,643,750	-	-
XSO3461224934	6045748	6045748	07816 Floating	7,000,000 AUD	7,000,000	0.0063	5,643,750	-	-
XSO345815178	6045743	6045743	07816 Floating	7,000,000 AUD	7,000,000	0.0063	5,643,750	-	-
XSO345814791	6045740	6045740	07816 Floating	7,000,000 AUD	7,000,000	0.0063	5,643,750	-	-
XSO345212796	6045741	6045741	07816 Floating	7,000,000 AUD	7,000,000	0.0063	5,643,750	-	-
XSO344899710	6045745	6045745	07816 ZCB	5,000,000 AUD	5,000,000	0.0063	4,031,250	-	-
XSO344832906	6045742	6045742	07816 Floating	100,000,000 JPY	100,000,000	0.0063	4,031,250	-	-
XSO344549141	6045744	6045744	07816 Floating	7,000,000 AUD	7,000,000	0.0066	852,517	-	Yes
XSO344142202	6045734	6045734	07816 Floating	100,000,000 NZD	100,000,000	0.0363	7,187,002	-	Yes
XSO344101943	6045735	6045735	07816 Fixed	7,000,000 JPY	7,000,000	0.0095	849,352	-	-
XSO344101273	6045736	6045736	07816 Floating	7,000,000 AUD	7,000,000	0.0371	4,599,700	-	-
XSO344068532	6045738	6045738	07816 ZCB	7,000,000 USD	7,000,000	0.0063	5,643,750	-	-
XSO343769400	6045737	6045737	07816 ZCB	5,000,000 AUD	5,000,000	0.0063	5,000,000	-	-
XSO343649005	6045739	6045739	07816 Floating	7,000,000 NZD	7,000,000	0.0063	5,643,750	-	-
XSO343511004	6045733	6045733	07816 Floating	500,000,000 JPY	500,000,000	0.0065	4,767,857	-	Yes
XSO343216899	6045732	6045732	07816 Floating	500,000,000 JPY	500,000,000	0.0065	4,767,857	-	Yes
XSO342983998	6045728	6045728	07816 Fixed	7,000,000 AUD	7,000,000	0.0065	4,767,857	-	Yes
XSO342945002	6045731	6045731	07816 Floating	16,000,000 NZD	16,000,000	0.0063	5,643,750	-	-
XSO341223427	6045723	6045723	07816 ZCB	8,000,000 AUD	8,000,000	0.0063	18,000,000	-	-
XSO341160669	6045725	6045725	07816 Fixed	8,000,000 AUD	8,000,000	0.0063	6,450,000	-	-
XSO340647840	6045727	6045727	07816 Fixed	8,000,000 AUD	8,000,000	0.0063	6,450,000	-	-
XSO340647840	6045724	6045724	07816 Floating	8,000,000 AUD	8,000,000	0.0063	6,450,000	-	-
XSO339561002	6045717	6045717	07816 Floating	80,000,000 JPY	80,000,000	0.0063	759,482	-	-
XSO339561002	6045715	6045715	07816 ZCB	7,500,000 NZD	7,500,000	0.0063	6,046,875	-	-
XSO339565827	6045722	6045722	07816 ZCB	7,000,000 AUD	7,000,000	0.0063	4,599,700	-	-
XSO339480773	6045718	6045718	07816 Floating	7,000,000 JPY	7,000,000	0.0063	5,643,750	-	-
XSO339220500	6045720	6045720	07816 Floating	100,000,000 JPY	100,000,000	0.0063	846,352	-	-
XSO338645596	6045708	6045708	07816 Floating	7,000,000 AUD	7,000,000	0.0063	5,643,750	-	-
XSO338601110	6045712	6045712	07816 ZCB	7,000,000 AUD	7,000,000	0.0063	5,643,750	-	-
XSO338676116	6045713	6045713	07816 ZCB	14,000,000 NZD	14,000,000	0.0371	8,199,400	-	-
XSO338675902	6045700	6045700	07816 ZCB	14,000,000 AUD	14,000,000	0.0063	5,643,750	-	-
XSO338675911	6045711	6045711	07816 Floating	180,000,000 JPY	180,000,000	0.0065	11,287,500	-	-
XSO338657761	6045708	6045708	07816 Floating	40,000,000 USD	40,000,000	0.0065	1,603,769	-	Yes
XSO338657082	6045705	6045705	07816 Floating	40,000,000 USD	40,000,000	1.0000	40,047,222	-	Yes
XSO338658680	6045707	6045707	07816 Floating	30,000,000 USD	30,000,000	1.0000	40,047,222	-	Yes
XSO33855787	6045704	6045704	07816 Floating	40,000,000 USD	40,000,000	1.0000	30,035,417	-	Yes
XSO338516045	6045702	6045702	07816 Floating	100,000,000 JPY	100,000,000	0.0065	40,047,222	-	Yes
XSO338064378	6045700	6045700	07816 Floating	7,000,000 AUD	7,000,000	0.0063	1,025,300	-	Yes
XSO337877502	6045698	6045698	07816 Floating	7,000,000 AUD	7,000,000	0.0063	5,643,750	-	-
XSO336900440	6045699	6045699	07816 Floating	7,000,000 AUD	7,000,000	0.0063	7,532,525	-	Yes
XSO336521113	6045696	6045696	07816 Floating	15,000,000 AUD	15,000,000	0.0063	7,507,912	-	Yes
XSO336517203	6045701	6045701	07816 Fixed	7,000,000 AUD	7,000,000	0.0063	16,860,703	-	Yes
XSO336416666	6045694	6045694	07816 Floating	7,000,000 AUD	7,000,000	0.0063	16,867,359	-	Yes
XSO336246569	6045697	6045697	07816 Floating	7,000,000 AUD	7,000,000	0.0063	5,643,750	-	Yes
XSO335972070	6045690	6045690	07816 Floating	7,000,000 AUD	7,000,000	0.0063	7,648,692	-	Yes
XSO335624036	6045691	6045691	07816 Fixed	9,473,333	9,473,333	0.0063	7,637,875	-	Yes
XSO335622731	6045692	6045692	07816 Floating	7,000,000 AUD	7,000,000	0.0063	7,637,875	-	Yes
XSO335621875	6045693	6045693	07816 Floating	7,000,000 JPY	7,000,000	0.0063	5,643,750	-	-
XSO335345865	6045691	6045691	07816 Floating	100,833,333	100,833,333	0.0065	856,213	-	Yes
XSO335344932	6045681	6045681	07816 Floating	7,000,000 AUD	7,000,000	0.0063	7,820,356	-	Yes
XSO335143797	6045686	6045686	07816 ZCB	7,000,000 AUD	7,000,000	0.0063	7,736,841	-	Yes

International Securities Identification Number (ISIN)	Blocking Reference	Depository Account Number	Instrument type	Position	Currency	Valuation - Underlying Currency Amount	FX Rate at 15/09/2008	Valuation - USD Equivalent	Includes Coupon Interest Accrual
XS0335145524	6045683	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS033514441	6045685	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0335143264	6045689	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0334704524	6045688	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0334450912	6045675	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0334450998	6045674	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0334450326	6045676	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0334422437	6045677	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0334172094	6045680	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0334171812	6045678	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0334171799	6045676	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0334060345	6045672	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0333966706	6045671	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0333831187	6045670	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0333106520	6045667	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0333106258	6045667	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0332764785	6045673	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0332136463	6045669	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0332108413	6045664	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS031860596	6045659	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS031653823	6045660	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS031506122	6045661	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS031504828	6045663	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS031472281	6045662	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS031048123	6045665	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS031048640	6045654	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS031045020	6045655	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS031044909	6045653	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS031044726	6045657	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS031037605	6045656	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS030967782	6045652	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS030774229	6045651	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0307024149	6045648	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0302878770	6045647	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0302878287	6045650	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0302877889	6045649	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0302837421	6045643	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0302837284	6045646	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS03028067531	6045644	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS032666561	6045642	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS032666115	6045637	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0326587166	6045639	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0326210652	6045638	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0327713356	6045632	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0327467470	6045630	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0327465356	6045631	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0327261346	6045631	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0327275656	6045634	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS032727527	6045635	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0327262854	6045636	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0326533254	6045626	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0326466734	6045627	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS032595285	6045629	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0324684185	6045628	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0324683983	6045625	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0324583607	6045630	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0324462133	6045618	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0324461911	6045618	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0324342552	6045620	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0324187698	6045623	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0323635713	6045624	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0323635473	6045622	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0323633483	6045621	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0322467798	6045612	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0322467986	6045613	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0322030940	6045617	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0321765640	6045615	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0321764280	6045611	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0321398987	6045614	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0321125014	6045610	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-

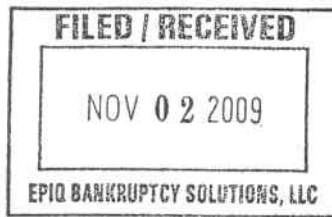
International Securities Identification Number (ISIN)	Blocking Reference	Depository Account Number	Instrument type	Position	Currency	Valuation - Underlying Currency Amount	FX Rate at 15/09/2008	Valuation - USD Equivalent	Includes Coupon Interest Accrual
XS0301960912	6045607		07816 Floating	300,000,000 JPY		300,000,000	0.0095	2,848,058	
XS03020745028	6045608		07816 ZCB	7,000,000 AUD		7,000,000	0.0063	5,643,750	
XS03030102295	6045609		07816 ZCB	7,000,000 AUD		7,000,000	0.0063	5,643,750	
XS0310683990	6045610		07816 Floating	160,000,000 JPY		160,000,000	0.0065	1,518,963	
XS0310632732	6045611		07816 ZCB	7,000,000 AUD		7,000,000	0.0063	5,643,750	
XS0310632575	6045612		07816 ZCB	7,000,000 AUD		7,000,000	0.0063	5,643,750	
XS0310393039	6045613		07816 Floating	300,000,000 JPY		300,000,000	0.0065	2,848,058	
XS0310159702	6045614		07816 Floating	3,570,000 USD		3,570,000	1.0000	3,570,000	
XS0310159454	6045615		07816 Floating	4,390,000 USD		4,390,000	1.0000	4,390,000	
XS0310590056	6045616		07816 Floating	710,000,000 JPY		710,000,000	0.0095	6,745,081	Yes
XS0310538930	6045617		07816 Floating	200,000,000 JPY		200,000,000	0.0065	1,868,704	Yes
XS0317841081	6045618		07816 Floating	500,000,000 JPY		500,000,000	0.0065	4,752,035	Yes
XS0317843586	6045619		07816 Floating	100,000,000 JPY		100,000,000	0.0065	953,782	
XS0316953255	6045620		07816 Floating	100,000,000 JPY		100,000,000	0.0065	949,352	
XS0316953255	6045621		07816 Floating	1,000,000,000 AUD		1,000,000,000	0.0063	806,250	
XS0316287733	6045622		07816 Floating	7,000,000 AUD		7,000,000	0.0063	5,643,750	
XS0316287733	6045623		07816 Floating	7,000,000 AUD		7,000,000	0.0063	5,643,750	
XS0315419134	6045624		07816 Floating	220,000,000 JPY		220,000,000	0.0065	2,086,575	
XS0316160900	6045625		07816 Floating	100,000,000 JPY		100,000,000	0.0065	949,352	
XS0315356039	6045626		07816 Floating	1,000,000,000 JPY		1,000,000,000	0.0065	9,403,521	
XS0314741105	6045627		07816 Floating	1,100,000 AUD		1,100,000	0.0063	886,875	
XS0314576310	6045628		07816 ZCB	7,000,000 AUD		7,000,000	0.0063	5,643,750	
XS0313950031	6045629		07816 Floating	3,040,000 USD		3,040,000	1.0000	3,040,000	
XS0313864459	6045630		07816 ZCB	4,500,000 USD		4,500,000	1.0000	4,500,000	
XS0313537184	6045631		07816 Floating	100,000,000 JPY		100,000,000	0.0065	953,782	Yes
XS0313328729	6045632		07816 Floating	3,580,000 USD		3,580,000	1.0000	3,580,000	
XS0312723272	6045633		07816 Floating	150,000,000 JPY		150,000,000	0.0065	1,460,815	
XS0312428609	6045634		07816 Floating	7,000,000 AUD		7,000,000	0.0063	5,643,750	
XS0312057432	6045635		07816 Floating	7,000,000 AUD		7,000,000	0.0063	5,643,750	
XS0311754963	6045636		07816 Floating	110,000,000 JPY		110,000,000	0.0065	1,044,287	
XS0311664543	6045637		07816 Floating	51,000,000 JPY		51,000,000	0.0065	483,408	
XS0311016052	6045638		07816 Floating	7,000,000 AUD		7,000,000	0.0063	5,643,750	
XS0310885923	6045639		07816 Floating	100,000,000 JPY		100,000,000	0.0065	949,352	
XS0310863021	6045640		07816 Floating	2,750,000 USD		2,750,000	1.0000	2,750,000	
XS0310863021	6045641		07816 Floating	100,000,000 JPY		100,000,000	0.0065	949,352	
XS0310863021	6045642		07816 Floating	452,000,000 JPY		452,000,000	0.0095	4,324,446	Yes
XS0310863021	6045643		07816 Floating	1,180,000 USD		1,180,000	1.0000	1,180,000	
XS0309760797	6045644		07816 ZCB	2,570,000 USD		2,570,000	1.0000	2,570,000	
XS03090365319	6045645		07816 Floating	100,000,000 JPY		100,000,000	0.0065	949,352	Yes
XS03090365319	6045646		07816 Floating	100,000,000 JPY		100,000,000	0.0065	949,352	
XS03090365319	6045647		07816 Floating	300,000,000 JPY		300,000,000	0.0065	2,848,058	Yes
XS03090365319	6045648		07816 Floating	1,740,000 USD		1,740,000	1.0000	1,740,000	
XS03090365319	6045649		07816 ZCB	130,000,000 JPY		130,000,000	0.0063	5,643,750	Yes
XS03090365319	6045650		07816 ZCB	7,000,000 AUD		7,000,000	0.0063	5,643,750	
XS03090365319	6045651		07816 Floating	1,000,000,000 JPY		1,000,000,000	0.0095	9,403,521	Yes
XS03090365319	6045652		07816 Floating	200,000,000 JPY		200,000,000	0.0065	1,868,704	
XS03090365319	6045653		07816 Floating	160,000,000 JPY		160,000,000	0.0065	1,708,834	
XS03090365319	6045654		07816 ZCB	50,000,000 AUD		50,000,000	0.0065	474,878	
XS03090365319	6045655		07816 Floating	7,000,000 AUD		7,000,000	0.0063	5,643,750	
XS03090365319	6045656		07816 Floating	50,592,000 JPY		50,592,000	0.0063	480,298	
XS03090365319	6045657		07816 Floating	1,000,000,000 JPY		1,000,000,000	0.0095	9,403,521	
XS03090365319	6045658		07816 Floating	500,000,000 JPY		500,000,000	0.0065	4,746,760	
XS03090365319	6045659		07816 ZCB	7,000,000 AUD		7,000,000	0.0063	5,643,750	
XS03090365319	6045660		07816 Floating	50,000,000 JPY		50,000,000	0.0065	474,878	
XS03090365319	6045661		07816 Floating	320,000,000 USD		320,000,000	1.0000	320,000,000	Yes
XS03090365319	6045662		07816 Floating	200,000,000 JPY		200,000,000	0.0065	1,868,704	Yes
XS03090365319	6045663		07816 ZCB	7,000,000 AUD		7,000,000	0.0063	5,643,750	
XS03090365319	6045664		07816 ZCB	7,000,000 AUD		7,000,000	0.0063	5,643,750	
XS03090365319	6045665		07816 ZCB	7,000,000 AUD		7,000,000	0.0063	5,643,750	
XS03090365319	6045666		07816 Floating	500,000,000 JPY		500,000,000	0.0095	4,746,760	
XS03090365319	6045667		07816 Floating	500,000,000 JPY		500,000,000	0.0095	4,746,760	
XS03090365319	6045668		07816 ZCB	7,000,000 AUD		7,000,000	0.0063	5,643,750	
XS03090365319	6045669		07816 Floating	200,000,000 JPY		200,000,000	0.0065	1,868,704	
XS03090365319	6045670		07816 ZCB	7,000,000 AUD		7,000,000	0.0063	5,643,750	

International Securities Identification Number (ISIN)	Blocking Reference	Depository Account Number	Instrument type	Position	Currency	Valuation - Underlying Currency Amount	FX Rate at 15/09/2008	Valuation - USD Equivalent	Includes Coupon Interest Accrual
XS0295861107	8045530		7816 Floating	173,000,000	JPY	176,484,028	0.0095	1,015,455	Yes
XS0295861107	8045531		7816 Floating	100,000,000	JPY	102,635,000	0.0095	974,273	Yes
XS0295861107	8045532		7816 ZCB	7,000,000	AUD	7,000,000	0.0095	5,643,750	-
XS0295861107	8045533		7816 Floating	100,000,000	JPY	100,000,000	0.0095	940,352	-
XS0295861107	8045534		7816 Floating	123,306,067	JPY	123,306,067	0.0095	1,170,814	Yes
XS0295861107	8045535		7816 Floating	51,911,111	JPY	51,911,111	0.0095	482,619	Yes
XS0295861107	8045536		7816 Floating	505,104,167	JPY	505,104,167	0.0095	4,795,217	Yes
XS0295861107	8045537		7816 Floating	100,000,000	JPY	100,000,000	0.0095	940,352	-
XS0295861107	8045538		7816 Floating	90,000,000	JPY	90,000,000	0.0095	854,417	-
XS0295861107	8045539		7816 Floating	50,000,000	JPY	50,000,000	0.0095	474,676	-
XS0295861107	8045540		7816 Floating	300,000,000	JPY	300,000,000	0.0095	3,214,031	Yes
XS0295861107	8045541		7816 Floating	3,000,000	USD	3,000,000	1.0000	3,000,000	-
XS0295861107	8045542		7816 Floating	410,000,000	JPY	410,000,000	0.0095	3,862,343	-
XS0295861107	8045543		7816 Floating	100,000,000	JPY	100,000,000	0.0095	977,411	Yes
XS0295861107	8045544		7816 Floating	100,000,000	JPY	100,000,000	0.0095	940,352	-
XS0295861107	8045545		7816 Floating	50,000,000	JPY	50,000,000	0.0095	481,321	Yes
XS0295861107	8045546		7816 ZCB	300,000	EUR	300,000	1.4184	425,520	-
XS0295861107	8045547		7816 Floating	1,000,000,000	JPY	1,000,000,000	0.0095	9,403,521	-
XS0295861107	8045548		7816 ZCB	7,000,000	AUD	7,000,000	0.0095	5,643,750	-
XS0295861107	8045549		7816 Floating	100,000,000	JPY	100,000,000	0.0095	1,004,375	Yes
XS0295861107	8045550		7816 Floating	200,000,000	JPY	200,000,000	0.0095	1,884,704	-
XS0295861107	8045551		7816 Floating	100,000,000	JPY	100,000,000	0.0095	940,352	-
XS0295861107	8045552		7816 Floating	101,408,333	JPY	101,408,333	0.0095	962,722	Yes
XS0295861107	8045553		7816 Floating	50,000,000	JPY	50,000,000	0.0095	475,488	Yes
XS0295861107	8045554		7816 ZCB	5,000,000	AUD	5,000,000	0.0095	4,031,250	-
XS0295861107	8045555		7816 ZCB	18,500,000	EUR	18,500,000	1.4184	23,403,600	-
XS0295861107	8045556		7816 Floating	5,000,000	AUD	5,000,000	0.0095	4,031,250	-
XS0295861107	8045557		7816 Floating	5,000,000	AUD	5,000,000	0.0095	4,031,250	-
XS0295861107	8045558		7816 Floating	10,000,000	USD	10,000,000	1.0000	10,000,000	-
XS0295861107	8045559		7816 Floating	1,000,000,000	JPY	1,000,000,000	0.0095	9,403,521	-
XS0295861107	8045560		7816 Floating	10,000,000	USD	10,000,000	1.0000	10,000,000	-
XS0295861107	8045561		7816 Floating	10,000,000	USD	10,000,000	1.0000	10,000,000	-
XS0295861107	8045562		7816 Floating	3,000,000	USD	3,000,000	1.0000	3,000,000	-
XS0295861107	8045563		7816 Floating	9,500,000	EUR	9,500,000	1.4184	13,474,800	-
XS0295861107	8045564		7816 Fixed	550,000	USD	550,000	1.0000	550,000	Yes
XS0295861107	8045565		7816 Floating	100,000,000	JPY	101,041,667	0.0095	959,241	Yes
XS0295861107	8045566		7816 ZCB	3,200,000	EUR	3,200,000	1.4184	4,538,860	-
XS0295861107	8045567		7816 Fixed	1,000,000	USD	1,000,000	1.0000	1,046,500	Yes
XS0295861107	8045568		7816 Fixed	8,400,000	USD	8,400,000	1.0000	8,400,000	-
XS0295861107	8045569		7816 ZCB	4,280,000	EUR	4,280,000	1.4184	6,042,384	-
XS0295861107	8045570		7816 Floating	500,000,000	JPY	500,000,000	0.0095	4,746,760	-
XS0295861107	8045571		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,746,760	-
Grand Total									2,084,741,055

Where possible, accrued interest has been calculated for Fixed and Floating Rate Notes. In some instances this has not been possible due to lack of information at the time of submission.
LBIE reserves all rights with respect to all valuations including as to accrued interest.

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EXHIBIT B

[Executed Evidence of Transfer of Claim]

AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM
LEHMAN PROGRAM SECURITY

TO: THE DEBTOR AND THE BANKRUPTCY COURT

1. For value received, the adequacy and sufficiency of which are hereby acknowledged, Farglory Life Insurance Co Ltd ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to Barclays Bank PLC (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the nominal amount specified in Schedule 1 attached hereto (the "Purchased Claim"), in Seller's right, title and interest in and to Proof of Claim Number 62783 filed by or on behalf of Seller's predecessor in interest (the "Proof of Claim") against Lehman Brothers Holdings, Inc., debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (JMP) (the "Debtor"), (b) all rights and benefits of Seller relating to the Purchased Claim, including without limitation (i) any right to receive cash, securities, instruments, interest, damages, penalties, fees or other property, which may be paid or distributed with respect to the Purchased Claim or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Claim, whether under a plan or reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Claim, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to the Purchased Claim, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller acquired the rights and obligations underlying or constituting a part of the Purchased Claim, but only to the extent related to the Purchased Claim, (c) the security or securities (any such security, a "Purchased Security") relating to the Purchased Claim and specified in Schedule 1 attached hereto, and (d) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), and (c), the "Transferred Claims"). For the avoidance of doubt, Purchaser does not assume and shall not be responsible for any obligations or liabilities of the Seller related to or in connection with the Transferred Claims or the Proceedings.

2. Seller hereby represents and warrants to Purchaser that: (a) the Proof of Claim was duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on <http://www.lehman-docket.com> as of July 17, 2009; (c) Seller owns and has good and marketable title to the Transferred Claims, free and clear of any and all liens, claims, set-off rights, security interests, participations, or encumbrances created or incurred by Seller or against Seller; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer; (e) the Proof of Claim includes the Purchased Claim specified in Schedule 1 attached hereto; (f) Seller has not engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that, with respect to the Transferred Claim, will give rise to any setoff, defense or counterclaim, or will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors, (g) all amounts due and owing in respect of each Purchased Security have been declared due and payable in accordance with the terms of one or more agreements or instruments relating to any such Purchased Security and, as of the date of this Agreement, the Purchased Securities have been accelerated and (h) Seller has delivered to Buyer a copy of the most recent Notice of Proposed Allowed Claim Amount, including any and all related exhibits, issued by and on behalf of the Debtor with respect to the Proof of Claim.

3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives to the fullest extent permitted by law any notice or right to receive notice of a hearing pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller

transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Purchaser.

4. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, which result from Seller's breach of its representations and warranties made herein.

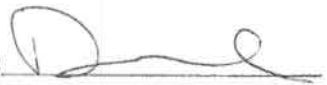
5. Seller shall promptly (but in any event no later than three (3) business days) remit any payments, distributions or proceeds received by Seller in respect of the Transferred Claims to Purchaser. Seller has transferred, or shall transfer as soon as practicable after the date hereof, to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security.

6. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered, all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim.

7. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.


IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is executed this 16th day of March 2012.

Barclays Bank PLC

By: 
Name: Daniel Crowley
Title: Managing Director

745 Seventh Ave
New York, NY 10019

Farglory Life Insurance Co Ltd

By: 
Name: 傅祥源
Title: Manager

18 FL., NO 200 Keelung Rd., SEC. 1
Taipei
Taiwan, 110

Schedule I

Transferred Claims

Purchased Claim

On the original Proof of Claim filed on November 2, 2009, the Securities/ISINs below represented \$54,210,085.00, of the total Proof of Claim amount of \$2,084,741,055.00.

Pursuant to the Notice of Proposed Allowed Claim Amount dated August 24, 2011, the Securities/ISINs below represented \$54,249,332.66, of the total Notice of Proposed Allowed Claim Amount of \$699,051,599.77.

Lehman Programs Securities to which Transfer Relates

Description of Security	ISIN/CUSIP	Issuer	Guarantor	Principal/Notional Amount	Coupon	Maturity	Accrued Amount (as of Proof of Claim Filing Date)
Issue of AUD17,000,000 Principal Protected Synthetic Portfolio Linked Notes due 2017 Guaranteed by Lehman Brothers Holdings Inc. under the U.S.\$100,000,000, 000Euro Medium-Term Note Program	XS0334171799	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	AUD 17,000,000 of AUD 17,000,000 USD 13,706,250 of USD 13,706,250	Interest linked to the occurrence of Credit Events (as defined in the Annex)	December 20, 2017	AUD 60,214 of AUD 60,214 USD 48,547.53 of USD 48,547.53

Schedule I-I

Issue of AUD 33,000,000 Principal Protected Synthetic Portfolio Linked Notes due 2017 Guaranteed by Lehman Brothers Holdings Inc. under the U.S.\$100,000,000, 000 Euro Medium-Term Note Program	XS0334171872	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	AUD 33,000,000 of AUD 33,000,000 USD 26,606,250 of USD 26,606,250	Interest linked to the occurrence of Credit Events (as defined in the Annex)	December 20, 2017	AUD 116,886 of AUD 116,886 USD 94,239.33 USD 94,239.33
Issue of AUD 17,000,000 Principal Protected Synthetic Portfolio Linked Notes due 2017 Guaranteed by Lehman Brothers Holdings Inc. under the U.S.\$100,000,000, 000 Euro Medium-Term Note Program	XS0334172094	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	AUD 17,000,000 of AUD 17,000,000 USD 13,706,250 of USD 13,706,250	Interest linked to the occurrence of Credit Events (as defined in the Annex)	December 20, 2017	AUD 60,214 of AUD 60,214 USD 48,547.53 of USD 48,547.53